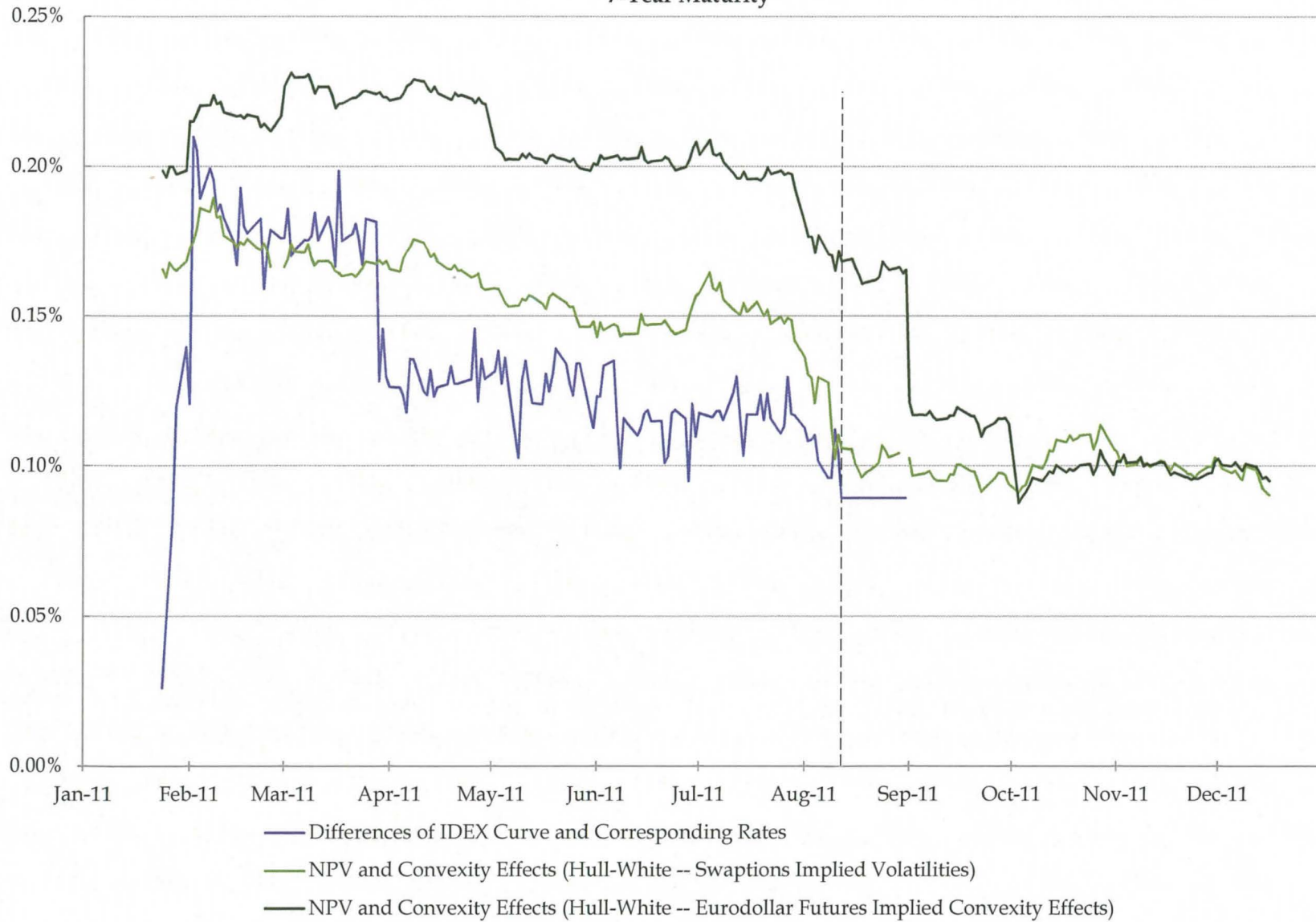
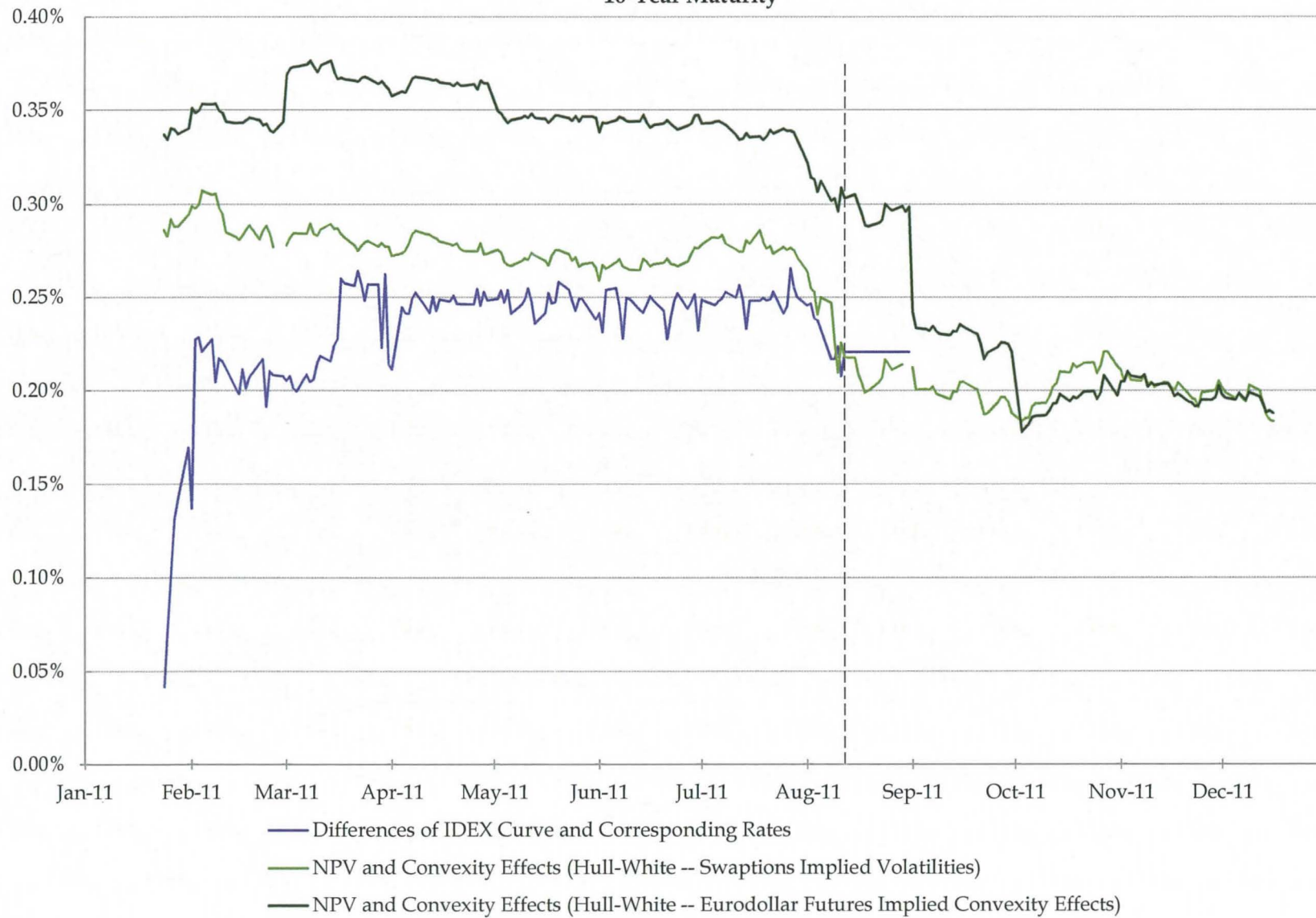


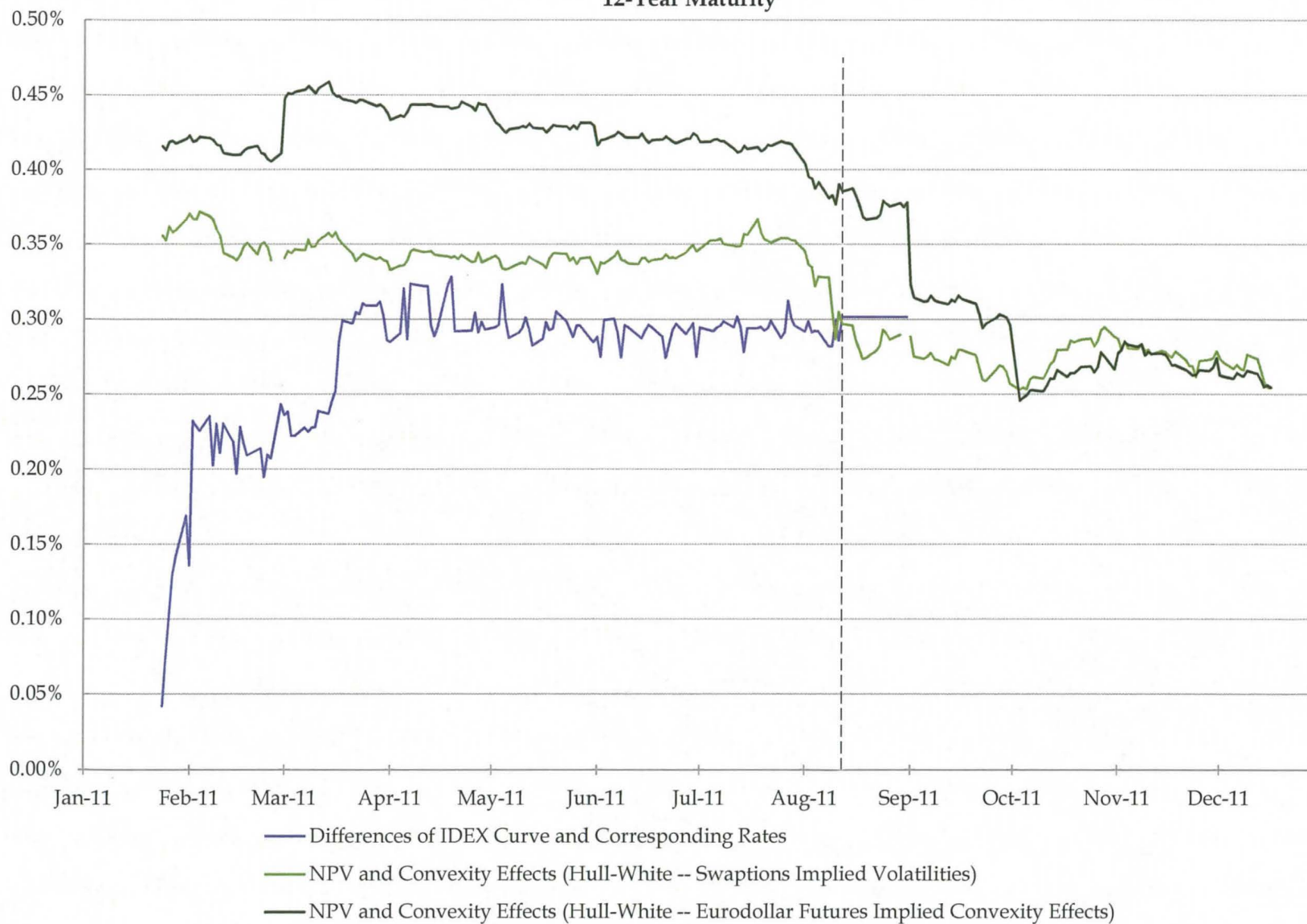
**Exhibit 4A**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**7-Year Maturity**



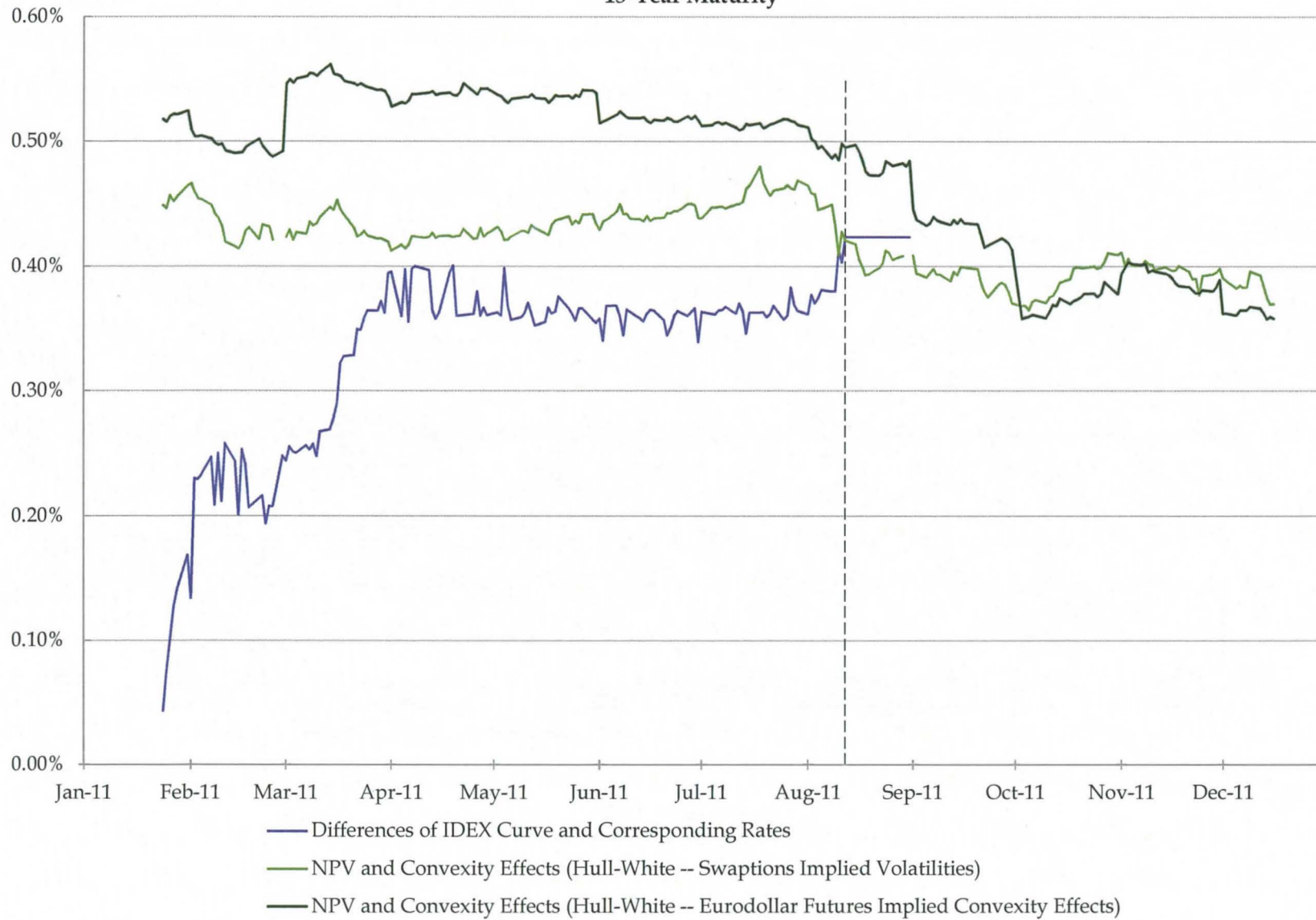
**Exhibit 4B**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**10-Year Maturity**



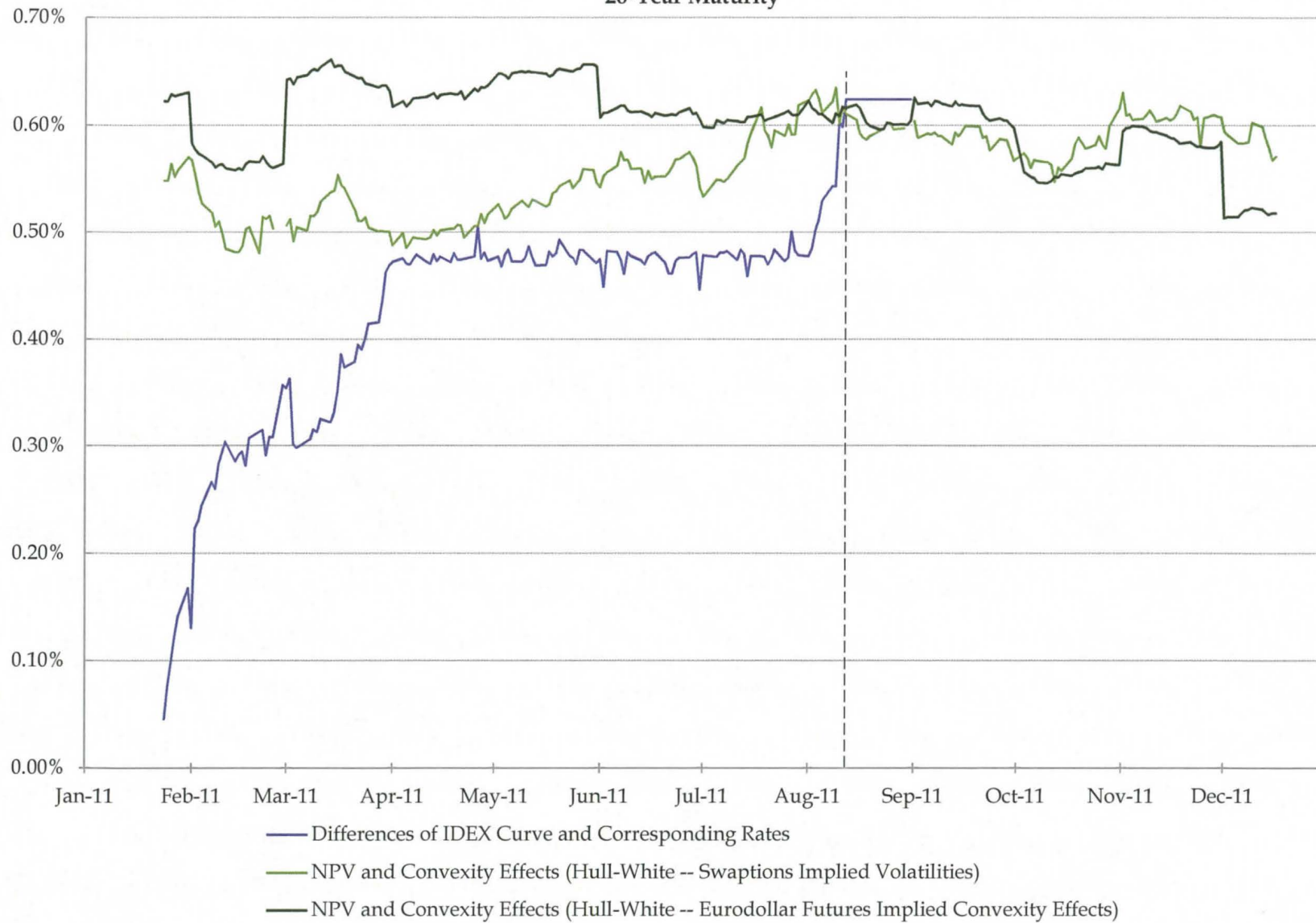
**Exhibit 4C**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**12-Year Maturity**



**Exhibit 4D**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**15-Year Maturity**



**Exhibit 4E**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**20-Year Maturity**

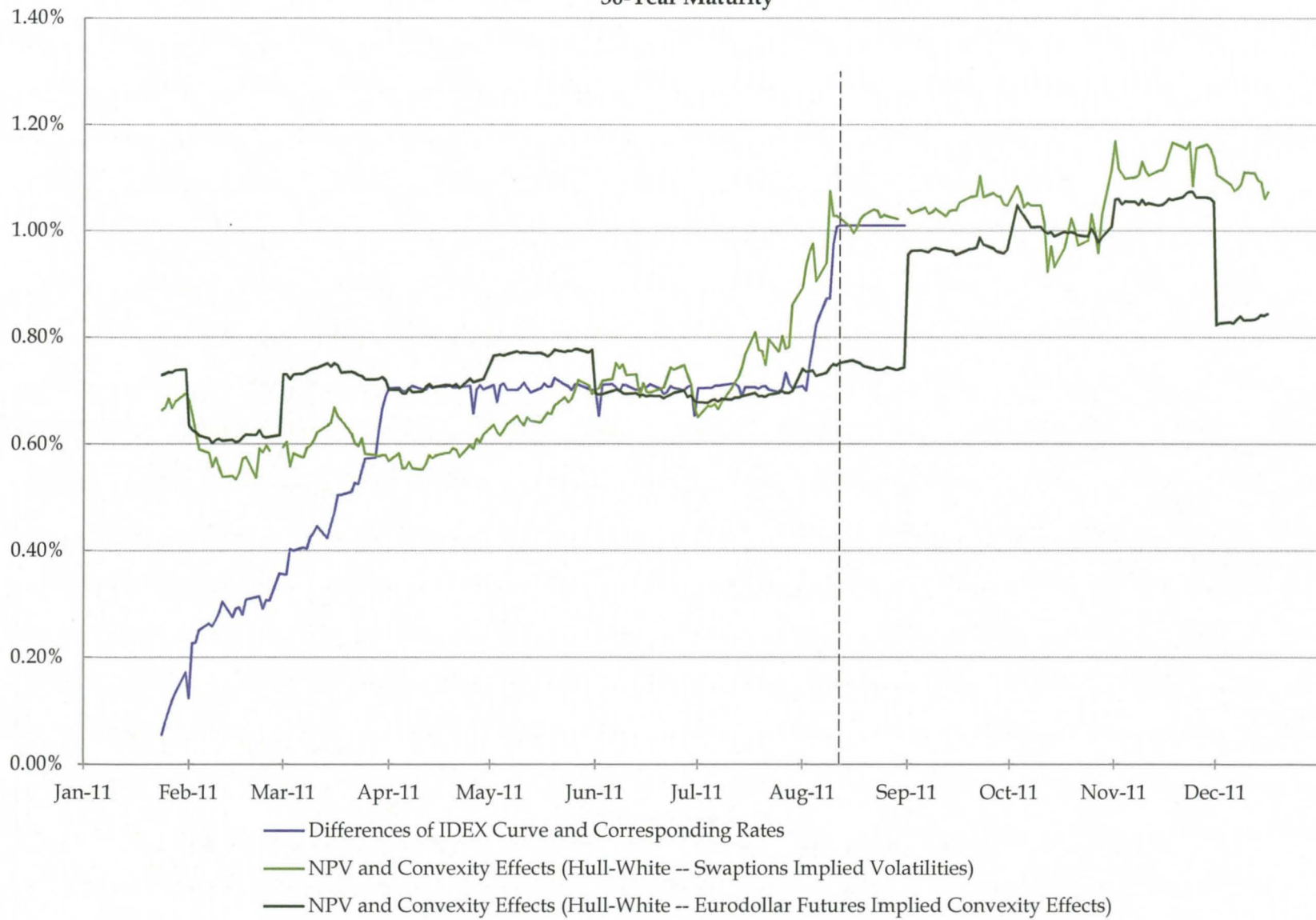




**Exhibit 4F**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**25-Year Maturity**



**Exhibit 4G**  
**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**  
**30-Year Maturity**



**Exhibit 4**

**Differences of IDEX Curve and Corresponding Rates and Hull-White NPV and Convexity Effects**

**Notes:**

[1] Differences of IDEX Curve and Corresponding Rates represents the differences between the IDEX Curve and the Corresponding Rates.

[2] Corresponding Rates are obtained from IDCG. See DRW-IDCG-0000003.xlsx and Deposition of Garry O'Connor, pp. 211-21, JEF-CFTC472883-85.

**Sources:**

[1] Deposition of Garry O'Connor, September 18, 2012, JEF-CFTC-472831-920 and Exhibit 74 to the Deposition of Garry O'Connor, JEF-CFTC-474132.

[2] DRW-IDCG-0000003.xlsx

[3] Bloomberg, L.P.



Exhibit 5  
 DRW's Bids on the Three Month Contract  
 January 24, 2011 - August 12, 2011

Month	Bids Added Between (CT)											Total
	7 - 8 am	8 - 9 am	9 - 9:45 am	9:45 - 10 am	10 - 11 am	11 am - 12 pm	12 - 1 pm	1 - 1:45 pm	1:45 - 2 pm	2 - 3 pm	3 - 4 pm	
January 2011	8	10	7	10	17	16	20	11	37	9	0	145
February 2011	28	48	60	4	41	38	73	84	142	3	3	524
March 2011	32	71	77	47	69	56	46	79	197	0	0	674
April 2011	4	40	28	21	43	49	63	24	180	4	0	456
May 2011	4	12	24	12	20	47	32	37	182	0	1	371
June 2011	0	0	8	4	16	16	36	16	198	0	0	294
July 2011	0	0	8	0	18	4	36	44	148	4	0	262
August 2011	0	0	6	0	8	23	28	22	81	1	0	169
Total	76	181	218	98	232	249	334	317	1,165	21	4	2,895
Percentage of Total	2.6%	6.3%	7.5%	3.4%	8.0%	8.6%	11.5%	10.9%	40.2%	0.7%	0.1%	100.0%

**Sources:**

[1] DRW-IDCG-0000001.xlsx

[2] Brian Vander Luitgaren IDCH Activity Logs Produced by DRW on December 14, 2011 and February 6, 2012.

**Exhibit 6**  
**DRW's Bids on the Three Month Contract**  
**January 24, 2011 - August 12, 2011**

Tenor	All of DRW's Bids				DRW's Bids Between 1:45 - 2:00 PM CT			
	Added	Deleted	Matched	Average Time to Deletion	Open	Added	Deleted	Average Time to Deletion
6-Year	1	1	0	0:02:00	1	1	1	0:02:00
7-Year	513	513	0	0:56:07	250	130	113	0:18:02
8-Year	169	169	0	0:23:30	144	127	14	0:18:02
9-Year	172	172	0	0:24:00	144	128	14	0:17:51
10-Year	514	513	1	0:57:14	251	130	113	0:17:46
12-Year	170	170	0	0:23:00	143	129	13	0:17:32
15-Year	168	168	0	0:23:13	142	128	12	0:17:35
20-Year	499	499	0	0:57:41	246	129	108	0:17:54
25-Year	177	177	0	0:21:40	142	129	11	0:17:28
30-Year	512	512	0	0:56:55	253	134	115	0:16:53
Total	2,895	2,894	1	0:46:56	1,716	1,165	514	0:17:39

**Notes:**

- [1] DRW's Open Bids Between 1:45 - 2:00 PM CT include DRW's bids added between 1:45 - 2:00 PM CT and DRW's bids added prior to 1:45 PM CT that were not deleted or matched as of 1:45 PM CT.
- [2] None of DRW's bids open between 1:45 - 2:00 PM CT were matched.
- [3] Average Time to Deletion for DRW's Bids Between 1:45 - 2:00 PM CT reports the average time to deletion of bids added between 1:45 and 2:00 PM CT.

**Sources:**

- [1] DRW-IDCG-0000001.xlsx
- [2] Brian Vander Luitgaren IDCH Activity Logs Produced by DRW on December 14, 2011 and February 6, 2012.

Exhibit 7A  
DRW's Bids and Corresponding Rates  
7-Year Maturity

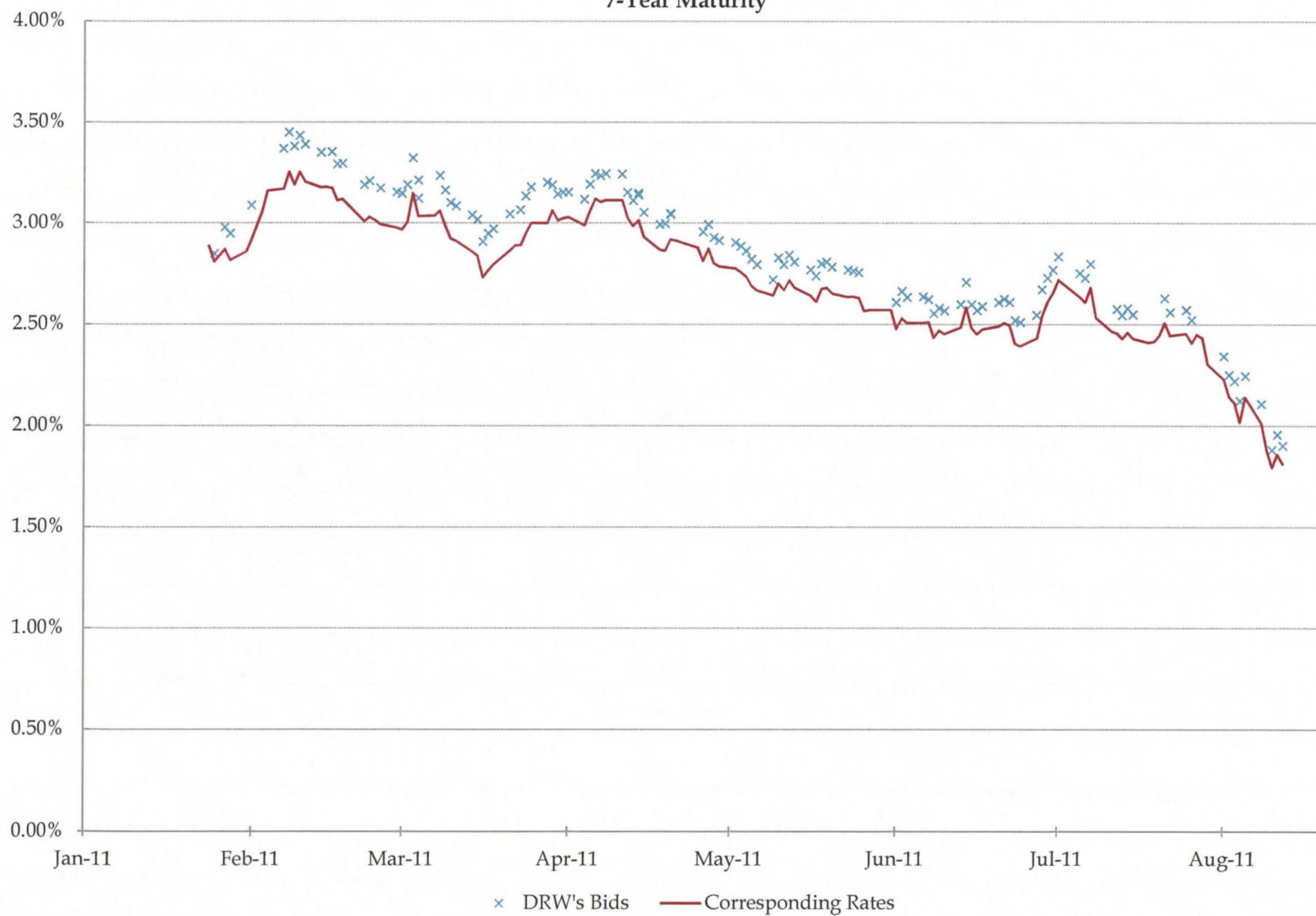


Exhibit 7B  
DRW's Bids and Corresponding Rates  
10-Year Maturity

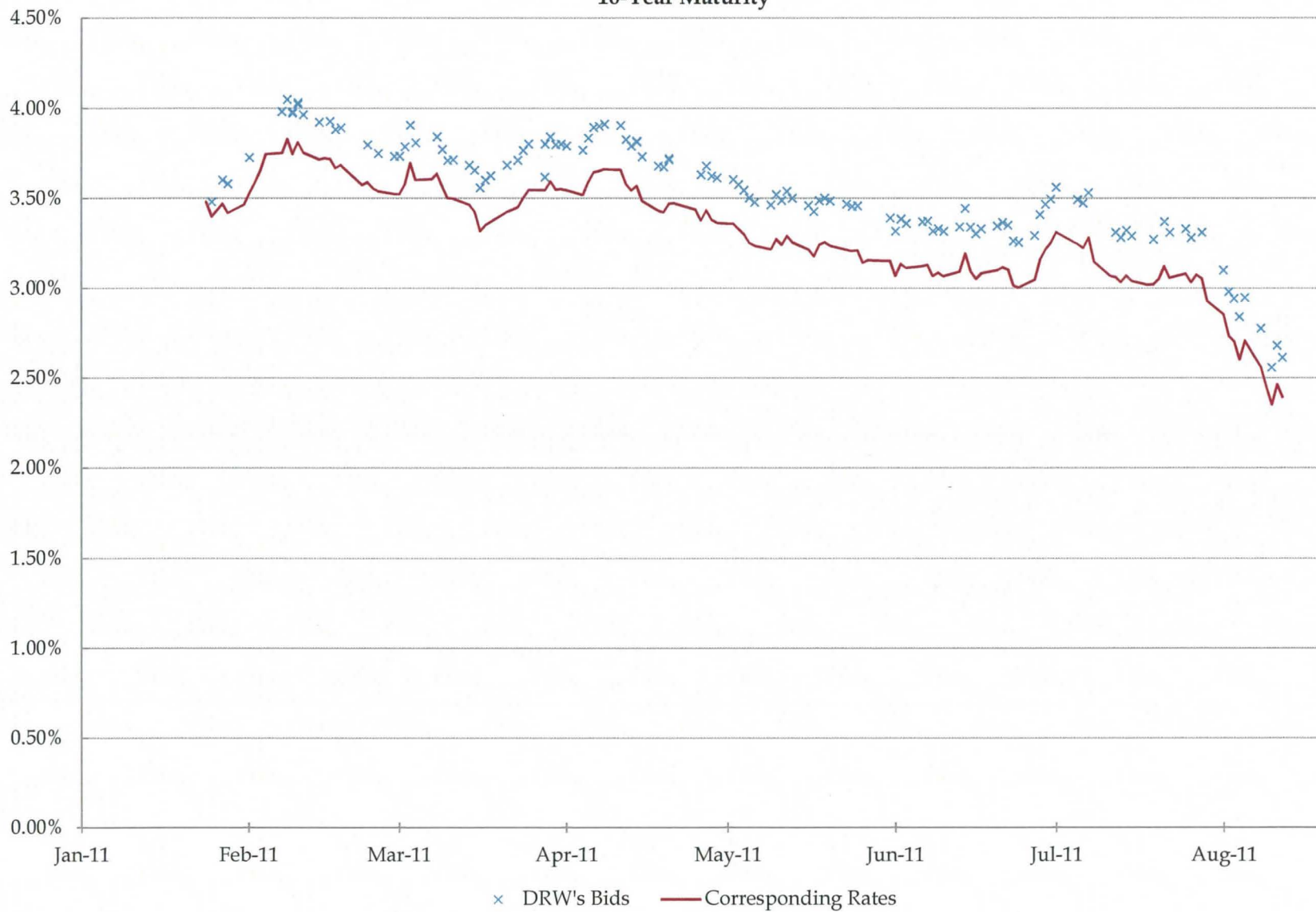


Exhibit 7C  
DRW's Bids and Corresponding Rates  
12-Year Maturity

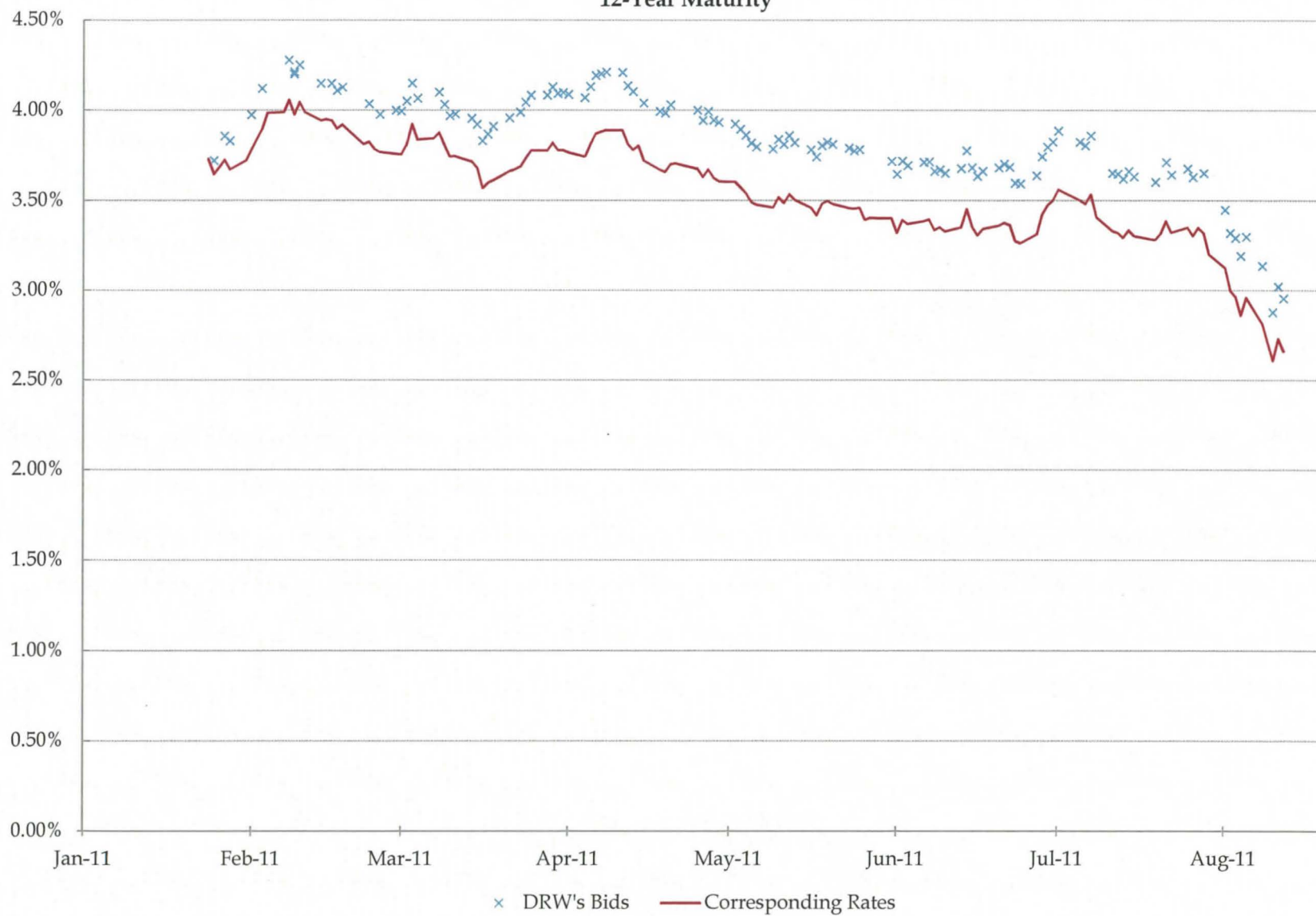




Exhibit 7D  
DRW's Bids and Corresponding Rates  
15-Year Maturity

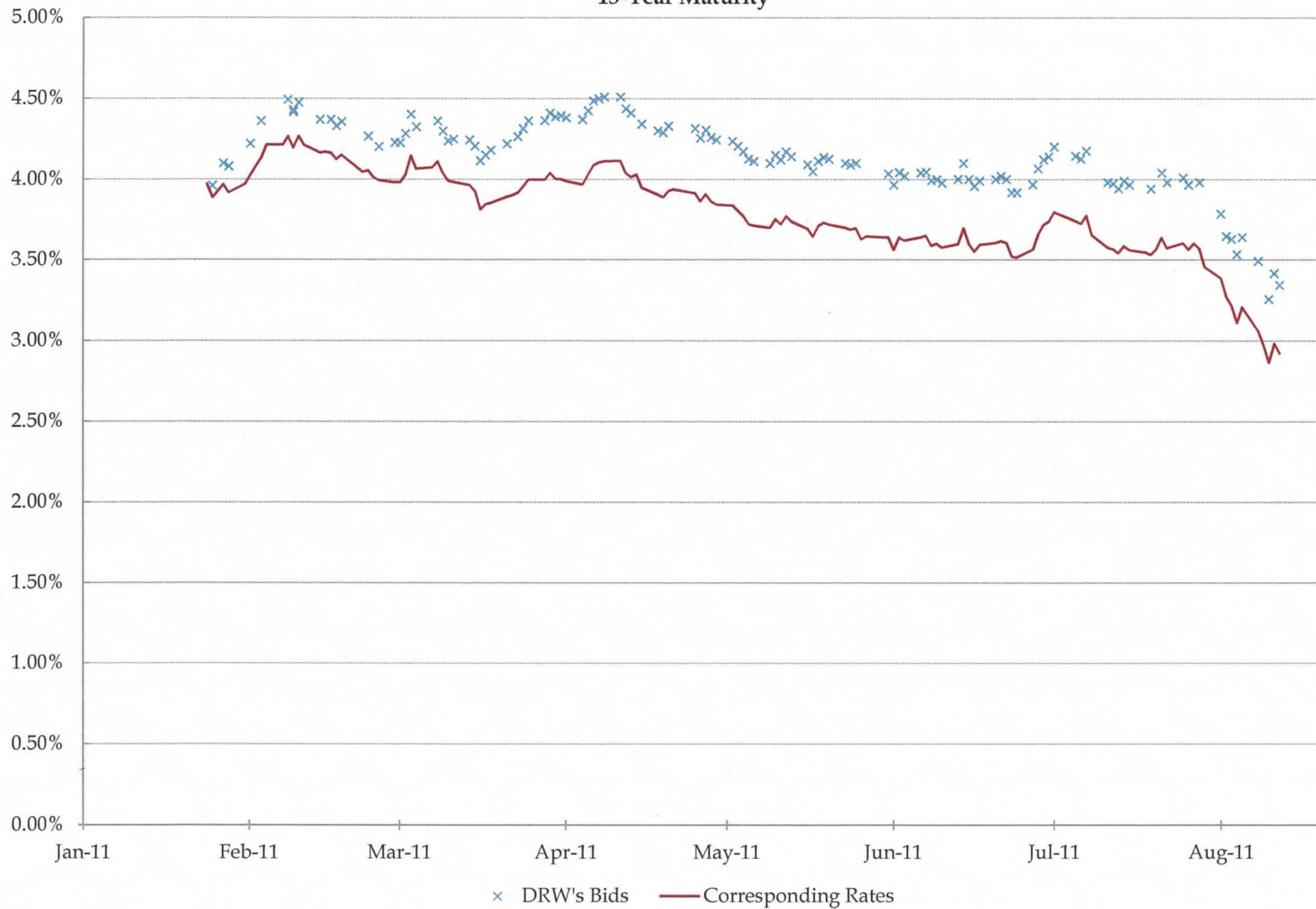


Exhibit 7E  
DRW's Bids and Corresponding Rates  
20-Year Maturity

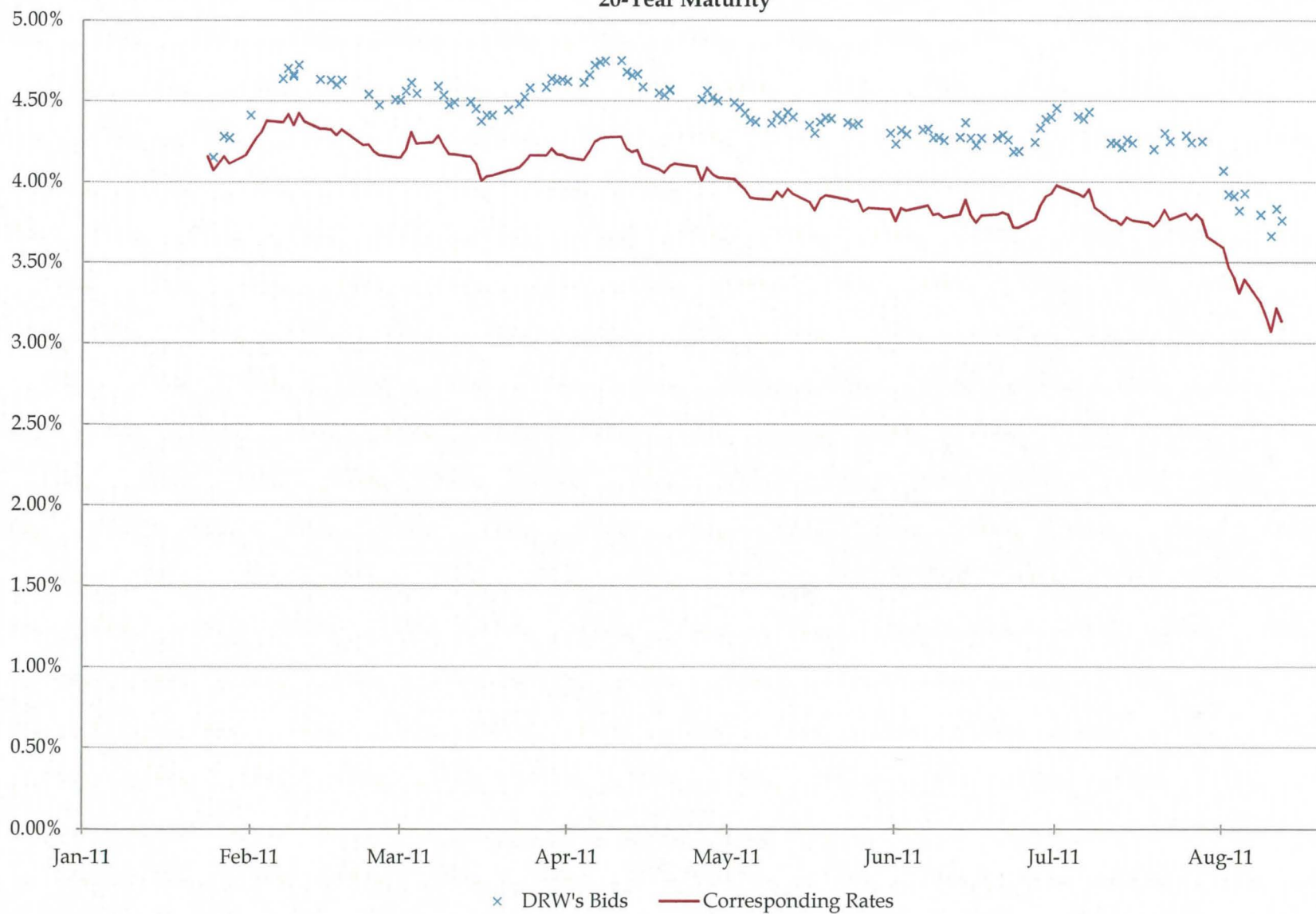


Exhibit 7F  
DRW's Bids and Corresponding Rates  
25-Year Maturity

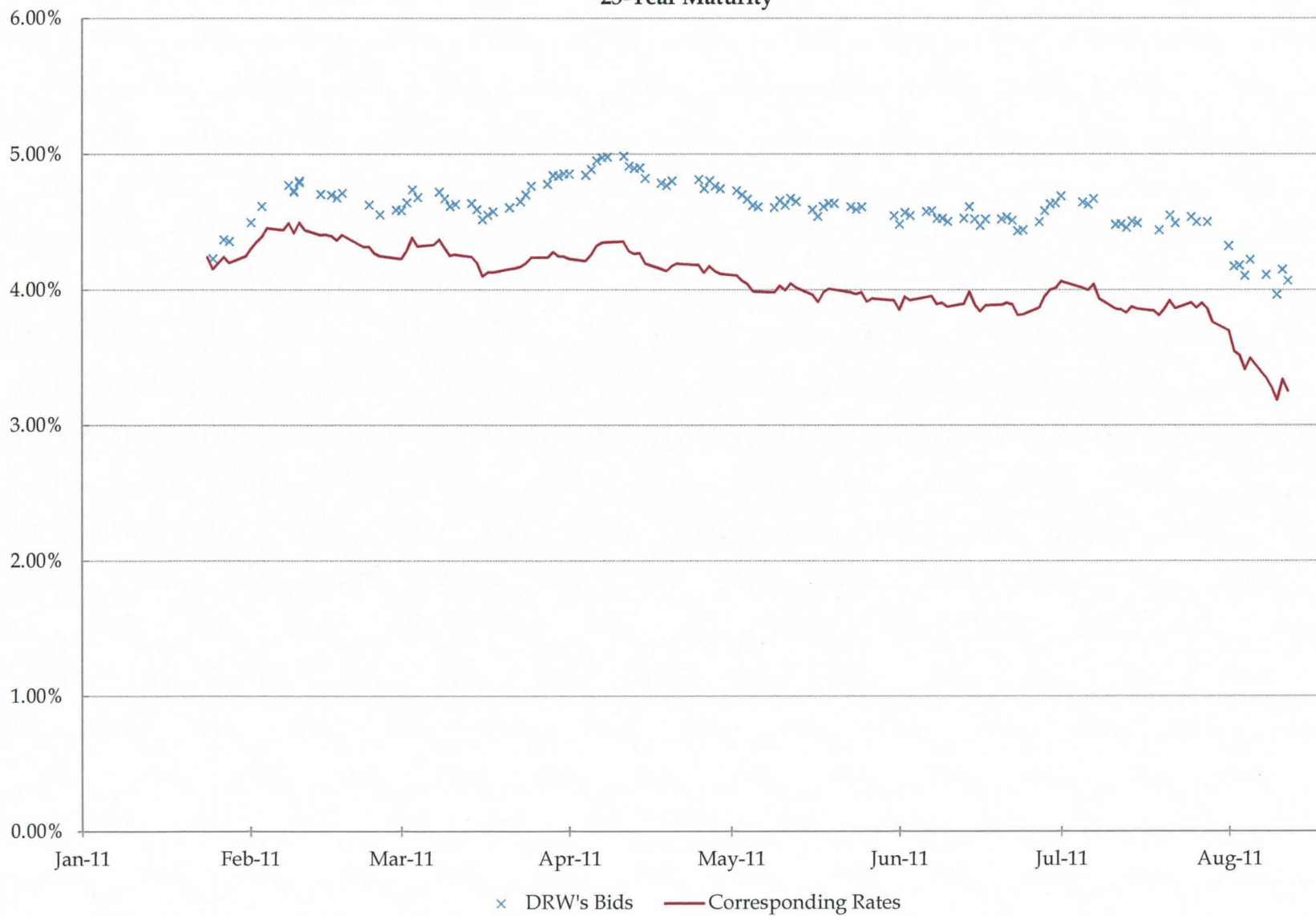


Exhibit 7G  
DRW's Bids and Corresponding Rates  
30-Year Maturity



**Exhibit 7**  
**DRW's Bids and Corresponding Rates**

**Notes:**

- [1] DRW's Bids reflects only those bids placed by DRW during the PM Settlement Period (1:45-2:00 PM CT).
- [2] DRW's Bids excludes bids not within 0.20% of the IDEX Curve. A total of 19 bids were excluded across all maturities.
- [3] Corresponding Rates are obtained from IDCG. See DRW-IDCG-0000003.xlsx and Deposition of Garry O'Connor, pp. 211-21, JEF-CFTC472883-85.

**Sources:**

- [1] Deposition of Garry O'Connor, September 18, 2012, JEF-CFTC-472831-920 and Exhibit 74 to the Deposition of Garry O'Connor, JEF-CFTC-474132.
- [2] DRW-IDCG-0000001.xlsx
- [3] DRW-IDCG-0000003.xlsx
- [4] Brian Vander Luitgaren IDCH Activity Logs Produced by DRW on December 14, 2011 and February 6, 2012.